FIA

INTERNATIONAL REPORT

OCTOBER 1988

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INTERNATIONAL VOLUME & OPEN INTEREST

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	VOLUME OCTOBER 1987	VOLUME OCTOBER 1988	OPEN INTEREST OCTOBER 1987	OPEN INTEREST OCTOBER 1988
Potatoes	26,555	3,533		
Potatoe Options		154		
Early Potatoes	113	0		
Cattle	3	3		
Early Pigs		92		
Soyameal	2,666	4,777		
BIFFEX	5,681	7,073		
BFE	35,018	15,632		
Ocean Freight Rate	341			
FNCI	2,946			
INTEX	3,287			
Crude Oil		56,249		
Gasoil	96,161	176,716		
Heavy Fuel Oil	90	0		
Gasoline		0		
Gasoil Options	911	903		
IPE	97,162	233,868		
Cocoa	73,604	116,101		
Coffee	91,457	82,503		
Sugar (FOB)	64,670	62,493		
White Sugar	31,699	26,672		
Cocoa Options	4	176		
Coffee Options	1,792	1,089		
Sugar Options	726	7,466		
FOX	263,952	296,500		

	VOLUME OCTOBER 1987	VOLUME OCTOBER 1988	OPEN INTEREST OCTOBER 1987	OPEN INTEREST OCTOBER 1988
FT Index	72,511	32,885		14,178
Three Mth Pound (1/2M)	177,465	376,470		
Short Gilt		0		0
Medium Gilt		2,514		1,261
Long Gilt	707,652	456,025		34,648
Deutschemark	742	377		
Eurodollar	257,391	106,501		32,146
T-Bond	256,085	193,263		12,489
Yen Bond	14,784	10,516		
Sterling Currency	461	901		
Swiss Franc	597	399		
Yen	577	171		
GG Bund		107,467		7,131
Eurodollar Option	5,766	7,998		10,323
FTSE Option	432	1		7
T-Bond Option	10,865	12,636		14,724
Gilt Option	156,647	120,059		77,699
Dollar/Mark Option	74	100		540
Pound/Dollar Option	927	129		4,260
Short Sterling Options		74,976		48,955
LIFFE	1,662,976	1,503,388		258,361
Gold Options	33,985	16,653	46,797	32,357
Silver Options	1,900	493	5,623	2,849
Dollar/Guilder Options	54,881	31,691	62,721	46,825
Pound/Sterling/Guilder Opt	1,998	841	3,033	2,581
Dutch Gov't Bond Options	39,099	46,904	163,206	141,519
EOE Stock Index Options	86,480	81,679	28,587	39,210
Major Market Index Options	12,964	1,234	95,856	26,048
EUROPEAN OPTIONS EXCHANGE	231,307	179,495	405,823	291,389
3 Month Treasury Bill	16,238	45	3,581	206
CAC 40 Index		7,773		439
French Gov't Bond	2,242,882	945,523	109,573	113,299
Notional Bond Options		325,754		221,117
3 Month Pibor		121,581		15,247
Sugar	22,803	15,580	24,955	12,589
Coffee	1,340	586	722	754
Cocoa	34	0	164	612
CCIFP (MATIF)	2,283,297	1,416,842	138,995	364,263
Canadian L-T Bonds Opt.	50,965	27,358	22,056	17,754
Bankers Acceptance Futures		1,156		1,113
MONTREAL EXCHANGE	50,965	28,514	22,056	18,867

	VOLUME OCTOBER 1987	VOLUME OCTOBER 1988	OPEN INTEREST OCTOBER 1987	OPEN INTEREST OCTOBER 1988
*Gold Options		18,710		38,891
*Platinum Options		0		13
+Canadian Dollars Options		0		4
*Combined market Montreal EOE, Vancouver, Sydney				
+Combined Market Montreal & Vancouver.				
IOCC		18,710		38,908
U.S. Dollar	2,957	2,412	326	676
NZ Crossbred Wool	489		1,114	
Government Stock 1				
Government Stock 2		14,523		5,758
90 Day Bank Bill	4,940	5,286	2,347	2,440
Barclays Share Index	16,691	698	526	84
NEW ZEALAND FUTURES EXCH	25,077	22,919	4,313	8,958
Eurodollar	276,657	137,820	25,653	34,558
Deutschemark	5,644	10,591	575	1,583
Japanese Yen	9,556	32,624	666	1,247
British Pound	481	154	146	136
Nikkei Stock Average	51,662	41,188	8,971	9,652
Eurodollar Options	2,273	376	645	944
Deutschemark Options		855		2,592
Japanese Yen Options		3,020		6,299
SIMEX	346,273	226,628	36,656	57,011
All Ords. Index	61,127	22,403	9,692	3,830
Bank Bills 90 Day	245,117	259,467	52,755	81,788
Aust T-Bond 10 year	275,257	168,216	36,766	38,145
US T-Bond	63	0	13,207	14,551
Eurodollar	39	0	37,028	32,420
Australian Dollar		1,173		322
Gold	164	11	134,263	164,545
Live Cattle (Cash Set)	109	141	130	372
Wool (Cash Set)	25	19	82	75
Three Year Bonds		63,533		19,511
Bank Bill Options	8,500	21,465	9,941	17,014
Aust 10-Yr Bond Option	76,385	42,925	39,943	32,124
All Ords Options	13,850	6,804	10,691	7,176
3-Year Bond Options		5,364		6,331
Australian Dollar Options		35		185
SYDNEY FUTURES EXCH	680,636	591,556	344,498	418,389

	VOLUME OCTOBER 1987	VOLUME OCTOBER 1988	OPEN INTEREST OCTOBER 1987	OPEN INTEREST OCTOBER 1988
Interest Rate Options	55,247	13,682	15,580	7,652
OMX (Index) Options	1,218,986	320,052	386,190	195,688
OMX (Index) Forwards	28,053	20,399		
STOCKHOLM OPTIONS EXCHANGE	1,302,286	354,133	401,770	203,340
Gold		11,622		1,872
Gold Option		357		0
Dollar		3,065		1,978
OTN (Brazilian T-Bond)		0		1,807
Live Cattle		17,298		3,381
Coffee		5,379		1,205
Coffee Option				
Soybeans		264		75
Cocoa		5		5
SAO PAULO COMMODITIES EXCH		37,990		10,323
TSE 300 Spot Index	246	44		
TSE 35 Index	5,048	1,136	487	395
TSE 35 Options	57,434	38,206	12,129	6,572
Bond Options	199		654	
Silver Options	2,515	216	5,403	703
TORONTO FUTURES EXCH	65,442	39,602	18,673	7,670
Wheat	31,257	22,891	7,338	16,924
Oats	6,428	1,749	2,055	1,942
Thunder Bay Barley	26,720	20,702	13,089	29,142
Rye	9,822	1,922	3,542	3,231
Flax Seed	33,113	15,813	5,690	9,874
Canola/Rape Seed	121,599	81,043	23,857	31,230
WINNIPEG COMMODITY EXCH	228,939	144,120	55,571	92,343
Gold	266,487	162,234	158,098	130,682
Silver	109,015	132,845	73,392	170,851
Platinum	310,616	216,887	155,842	201,879
Rubber	58,787	167,997	34,959	47,127
Cotton Yarn	233,228	69,079	75,603	28,174
Woolen Yarn	788	911	32	206
TOKYO COMM EX INDUSTRY	978,921	749,953	497,926	578,919
American Soybeans	211,369	341,946	125,600	188,596
Chinese Soybeans	1,028	519	267	151
Red Beans	200,457	145,026	74,699	47,671
TOKYO GRAIN EXCHANGE	412,854	487,491	200,566	236,418

	VOLUME OCTOBER 1987	VOLUME OCTOBER 1988	OPEN INTEREST OCTOBER 1987	OPEN INTEREST OCTOBER 1988
Yen Gov't Bond (10 Yr)	983,008	1,671,672	133,643	155,486
Yen Gov't Bond (20 Yr)		4,491		1,266
TOPIX		401,564		15,093
TOKYO STOCK EXCHANGE	983,008	2,077,727	133,643	171,845
Domestic Soybeans	2	2	0	0
Red Beans	15,053	8,374	9,162	5,449
White Beans	2	2	0	0
Potato Starch	2	2	0	0
Imported Soybeans	9,260	21,872	2,359	10,560
HOKKAIDO GRAIN EXCH	24,319	30,252	11,521	16,009
Red Beans	25,993	16,861	5,204	4,006
Imported Soybeans	24,607	30,496	9,076	15,413
Refined Sugar	147	134	0	0
KANMON GRAIN EXCHANGE	50,747	47,491	14,280	19,419
Red Beans	20,372	4,778	4,566	870
Imported Soybeans	18,803	23,643	7,627	9,593
KOBE GRAIN EXCH	39,175	28,421	12,193	10,463
Raw Silk	45,933	31,904	15,157	14,774
KOBE RAW SILK EXCH	45,933	31,904	15,157	14,774
Rubber (RSS3)	49,282	86,254	24,581	27,434
KOBE RUBBER EXCH	49,282	86,254	24,581	27,434
Dried Cocoon	47,491	123,084	17,144	31,761
MAEBASHI DRIED COCOON EX	47,491	123,084	17,144	31,761
Red Beans	43,055	34,312	21,065	14,922
Sweet Potato Starch	4	4	0	0
Imported Soybeans	28,128	26,459	12,341	16,241
Refined Sugar	294	268	0	0
NAGOYA GRAIN EXCH	71,481	61,043	33,406	31,163

	VOLUME OCTOBER 1987	VOLUME OCTOBER 1988	OPEN INTEREST OCTOBER 1987	OPEN INTEREST OCTOBER 1988
Cotton Yarn (40S)	63,627	46,722	19,676	20,642
Staple Fiber Yarn (Dull)	5,341	2,476	2,305	1,608
Wool Yarn	1,380	1,616	366	740
NAGOYA TEXTILE	70,348	50,814	22,347	22,990
Red Beans	144,472	105,249	58,915	40,907
Imported Soybeans	53,091	102,768	23,190	63,211
OSAKA GRAIN EXCHANGE	197,563	208,017	82,105	104,118
Refined Sugar	294	268	0	0
Raw Sugar	55,028	51,170	52,257	69,187
OSAKA SUGAR EXCHANGE	55,322	51,438	52,257	69,187
Staple Fiber Yarn(Bright)	681	257	200	0
Staple Fiber Yarn (Dull)	281	257	0	0
Wool Yarn	37,451	16,273	13,453	6,455
Cotton Yarn (20S)	37,561	13,280	14,381	7,900
Cotton Yarn (40S)	27,606	10,446	11,935	4,418
OSAKA TEXTILE	103,580	40,513	39,969	18,773
Refined Sugar	294	268	0	0
Raw Sugar	151,684	111,045	190,082	223,042
TOKYO SUGAR EXCHANGE	151,978	111,313	190,082	223,042
Dried Cocoon	64,819	77,270	21,108	20,489
TOYAHASHI DRIED COCOON EX	64,819	77,270	21,108	20,489
Raw Silk	116,325	61,487	29,514	25,073
YOKOHAMA RAW SILK EX	116,325	61,487	29,514	25,073
Hang Seng Index	399,606	9,776	36,879	1,445
Soybeans	85,279	16,450	15,795	4,503
Sugar	22,764	13,821	10,721	4,442
Gold	492	160	0	0
HONG KONG FUTURES EXCHANGE	508,141	40,207	63,395	10,390
OSF 50	38,312	152	4,237	92
Nikkei Index Futures		401,368		15,756
OSAKA SECURITIES EXCHANGE	38,312	401,520	4,237	15,848